

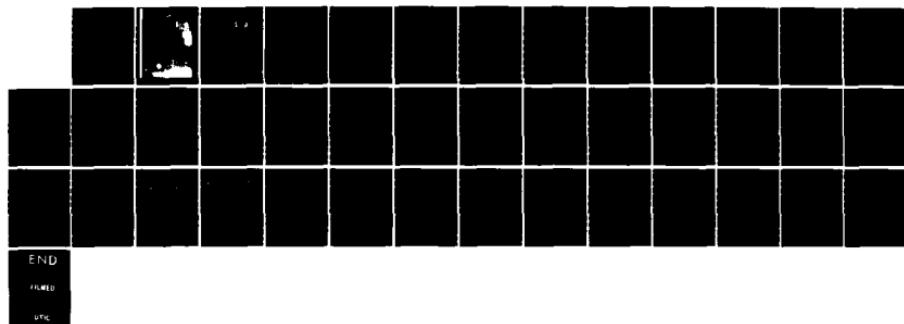
RD-A164 242

EXTENSIONS TO POLYCHAIN: NONSEPARABILITY TESTING RND
FACTORING ALGORITHM(U) CALIFORNIA UNIV BERKELEY
OPERATIONS RESEARCH CENTER L I RESENDE 02 DEC 85
UNCLASSIFIED ORC-85-14 N00014-85-K-0384

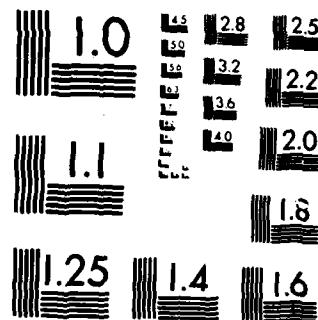
1/1

F/B 9/2

NL



END
FILED
Urg



MICROCOPY RESOLUTION TEST CHART
NATIONAL BUREAU OF STANDARDS 1963-A

AD-A164 242

OPERATIONS
RESEARCH
CENTER

SPRINGER
VERLAG

EXTENSIONS TO POLYCHAIN: NONSEPARABILITY TESTING
AND FACTORING ALGORITHM

by

Lucia I. P. Resende*

ORC 85-14

December 1985

FILE COPY

UNIVERSITY OF CALIFORNIA



(12)

DTIC
ELECTED
FEB 11 1986
S D
D

**EXTENSIONS TO POLYCHAIN: NONSEPARABILITY TESTING
AND FACTORING ALGORITHM**

by

Lucia I. P. Resende*

ORC 85-14

December 1985

*Department of Industrial Engineering and Operations Research, University of California, Berkeley, California.

This research was supported by the Office of Naval Research under contract N00014-K-0384 with the University of California, and Conselho Nacional de Desenvolvimento Cientifico e Tecnologico - CNPq, Brazil. Reproduction in whole or in part is permitted for any purpose of the United States Government.

Unclassified

SECURITY CLASSIFICATION OF THIS PAGE (When Data Entered)

DD FORM 1 JAN 73 1473

EDITION OF 1 NOV 68 IS OBSOLETE
S/N 0102- LF-014-6601

Unclassified

SECURITY CLASSIFICATION OF THIS PAGE (When Data Entered)

**Extensions to PolyChain: Nonseparability Testing
and Factoring Algorithm**

Lucia I. P. Resende

Operations Research Center

University of California, Berkeley

ABSTRACT

This report discusses the design and implementation of FORTRAN subroutines to add the capabilities of nonseparability testing and pivotal decomposition to *PolyChain*, a program for reliability evaluation of undirected networks via polygon-to-chain reductions.

December 2, 1985

Accession For	
NTIS	CRA&I <input checked="" type="checkbox"/>
DTIC	TAB <input type="checkbox"/>
Unannounced <input type="checkbox"/>	
Justification	
By	
Distribution /	
Availability Codes	
Dist	Avail and/or Special
A-1	



Extensions to PolyChain: Nonseparability Testing and Factoring Algorithm

Lucia I. P. Resende

Operations Research Center

University of California, Berkeley

1. Introduction

PolyChain is a portable FORTRAN program for evaluating the reliability of a K-terminal network via polygon-to-chain reductions and the factoring algorithm. The first version of *PolyChain* allows the evaluation of the K-terminal reliability for series-parallel graphs [1]. The algorithm implemented is a linear time algorithm introduced in 1982 by Satyanarayana and Wood [2,3].

This report discusses the design and implementation of two features recommended in [4] that enable *PolyChain* to treat a larger class of problems. The algorithm of Satyanarayana and Wood has a constraint on the topology of the input network, requiring it to be nonseparable. The original version of *PolyChain* does not test for this requirement. One of the features added to *PolyChain* discussed in this report is the implementation of a routine to check for this condition.

The algorithm of Satyanarayana and Wood computes the reliability of a network with an underlying series-parallel structure. When the input network is not totally reducible an extension to the algorithm is required to obtain the reduced network. The second feature discussed

a previous document



in this report is the implementation of a factoring algorithm incorporated to *PolyChain* to insure the evaluation of the K-terminal network reliability for both series-parallel reducible and irreducible networks.

Section 2 briefly presents some theoretical results of polygon-to-chain reductions. In section 3, the algorithm implemented for nonseparability testing is presented. Section 4 briefly discusses the factoring algorithm. A system manual is presented in section 5 describing the implementation of both algorithms in FORTRAN, and a user manual is presented in section 6. The code's performance is illustrated in section 7 through the testing of several networks. Conclusions and recommendations are made in section 8.

2. Series-Parallel Graphs and Polygon-to-Chain Reductions

In this section a brief discussion of series-parallel graphs and polygon-to-chain reductions is presented. For a complete discussion see [2,3].

Throughout this report we consider an undirected graph $G = (V, E)$, where V is the set of vertices and E the set of edges of G . A connected graph $G = (V, E)$ is said to be *separable* if there exists a vertex v , called the *separation vertex*, such that its removal from the graph disconnects the graph. When a graph has no separation vertex, it is called *nonseparable*. The induced nonseparable subgraphs of a separable graph G are called *nonseparable components* of G .

Let $G = (V, E)$ be a nonseparable graph. Vertices are assumed to be perfectly reliable, and edges may fail, independently of each other, with known probabilities. The edge reliability for edge e_i is p_i , and the edge-failure probability is $q_i = 1 - p_i$. Let $K \subseteq V$, $|K| \geq 2$ be a specified set of vertices. Vertices in K will be referred to as *K-vertices*. G_K is graph G with K specified. The *K-terminal reliability* of G_K , $R(G_K)$, is the probability that all K-vertices in G_K are connected by working edges.

The size of graph G_K , i.e. $|V(G_K)| + |E(G_K)|$, can be reduced by applying reliability-preserving reductions. The application of reliability-preserving reductions to G_K renders a graph G'_K such that $R(G_K) = \Omega R(G'_K)$, where Ω is a multiplicative factor that depends on the reductions applied.

Three types of reliability-preserving reductions will be referred to as *simple reductions*: parallel reduction, series reduction, and degree-2 reduction. In *parallel reduction*, parallel edges $e_a = (x, y)$ and $e_b = (x, y)$ are replaced by a single edge $e_c = (x, y)$ with edge probability $p_c = 1 - q_a q_b$. In *series reduction*, edges $e_a = (x, y)$ and $e_b = (y, z)$ are replaced by a single edge $e_c = (x, z)$ with edge probability $p_c = p_a p_b$. For both series and parallel reductions the multiplicative factor Ω has value 1, and $K' = K$. In *degree-2 reduction* edges $e_a = (x, y)$ and $e_b = (y, z)$, $x, y, z \in K$, are replaced by edge $e_c = (x, z)$ with $p_c = p_a p_b / (1 - q_a q_b)$, $\Omega = 1 - q_a q_b$, and $K' = K - y$.

Replacing a pair of series (parallel) edges by a single edge is called a series (parallel) replacement. A *replacement*, as opposed to a reduction, does not involve probabilities or a set of distinguished nodes associated with the graph.

A *nonseparable series-parallel graph* is a graph that can be reduced to a single edge by successive series and parallel replacements. If the graph is separable, it is *series-parallel* if it can be reduced to a tree after all possible series and parallel replacements are performed. A nonseparable series-parallel graph G_K is termed *s-p reducible* if it can be reduced to a single edge by successive simple reductions. A graph G_K is *s-p irreducible* if it is not *s-p reducible*.

A *chain* is an alternating sequence of distinct vertices and edges, such that the internal vertices are all of degree 2 and end vertices are of degree greater than 2. A chain must contain at least one edge and two end vertices. A *polygon* is a cycle such that exactly two vertices of the cycle are of degree greater than 2.

A set of reliability-preserving reductions introduced by Satyanarayana and Wood [2,3], replaces a polygon with a chain. These reductions are called *polygon-to-chain reductions*. It is shown in [2,3], that every series-parallel graph is reducible, irrespective of the vertices chosen to be in K , with the use of simple reductions and polygon-to-chain reductions. Making use of these two types of reliability-preserving reductions, a linear time algorithm to evaluate $R(G_K)$ for a series-parallel graph with any chosen set K is presented in [2,3].

PolyChain is a direct implementation of that algorithm utilizing an extension so that a reduced network can be obtained when the graph is s-p irreducible. When a reduced graph is generated the factoring algorithm is applied to find the reliability of the reduced network. This way, *Polychain* can evaluate the K-terminal reliability of general nonseparable networks.

3. Nonseparability Testing

A depth-first-search based algorithm, having time complexity $O(|E|)$, exists to detect separating vertices. This algorithm is implemented in *PolyChain* and is presented below as described in [9].

Assume that $|V| > 1$, and s is the vertex in which we start the search.

(1) Mark all edges "unused". Empty the stack S .

For every $v \in V$ let $k(v) \leftarrow 0$. Let $i \leftarrow 0$ and $v \leftarrow s$.

(2) $i \leftarrow i+1$, $k(v) \leftarrow i$, $L(v) \leftarrow i$ and put v on S .

(3) If v has no unused incident edges go to Step (5).

(4) Choose an unused incident edge $e = (v, u)$. Mark e "used".

If $k(u) \neq 0$, let $L(v) \leftarrow \text{Min} \{L(v), k(v)\}$ and go to Step (3).

Otherwise ($k(u) = 0$) let $f(u) \leftarrow v$, $v \leftarrow u$ and go to Step (2).

(5) If $k(f(v)) = 1$, go to Step (9).

(6) ($f(v) \neq s$). If $L(v) < k(f(v))$, then $L(f(v)) \leftarrow \text{Min} \{L(f(v)), L(v)\}$ and go to Step (8).

(7) ($L(v) \geq k(f(v))$) $f(v)$ is a *separating vertex*.

All the vertices on S down to and including v are now removed

from S ; this set, with $f(v)$, forms a *nonseparable component*.

(8) $v \leftarrow f(v)$ and go to Step (3).

(9) All vertices on S down to and including v are now removed

from S ; they form with s a *nonseparable component*.

(10) If s has no unused incident edges then halt.

(11) Vertex s is a *separating vertex*. Let $v \leftarrow s$ and go to Step (4).

4. Factoring Algorithm

As already mentioned, when the input network has no underlying series-parallel structure, the polygon-to-chain algorithm generates a reduced network but does not compute the network's K-terminal reliability. We will discuss the implementation of the factoring algorithm incorporated to *PolyChain* to calculate the reliability of the reduced network generated when the input network is s-p irreducible.

4.1. The Algorithm

The K-terminal reliability, $R_K(G)$, of a graph G can be computed by repeated applications of the following decomposition,

$$R_K(G) = p_e R(G_e) + (1-p_e) R(G_{-e})$$

where G_e is the graph obtained from G by considering that edge e is working and G_{-e} is the graph obtained from G when edge e is not working. Hence, G_e and G_{-e} are obtained by respectively contracting and deleting edge e in G .

After each application of this decomposition, simple reductions are performed. If the generated subgraph is not totally reduced a new edge is then selected and the decomposition

reapplied.

The following scheme describes, in recursive form, the factoring algorithm.

```
factor (G)
    reduce (G)
    select edge e to pivot
    factor ( $G_e$ )
    factor ( $G_{-e}$ )
end
```

The use of the factoring algorithm generates a binary computational tree whose root node is the original graph and each other node is a subgraph. Without the application of simple reductions after each edge selection, the binary structure would contain $2^{|E|}$ leaves, which is equivalent to the enumeration of all possible states of G. Notice that the scheme given above traverses the binary computational tree using a preorder enumeration. An example of a preorder traversal applied to a tree is given in figure 1.

For a complete discussion of the factoring algorithm see [4,5].

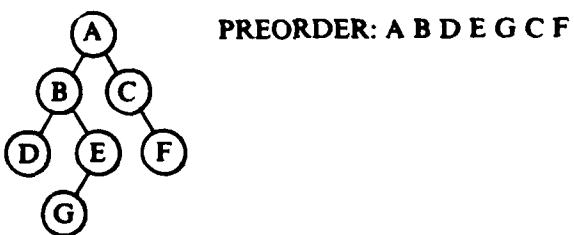


Figure 1

4.2. Edge Selection

In this section, results on optimal edge selection of Satyanarayana and Chang [10] are reviewed. Satyanarayana and Chang show that there exists an edge selection that yields the optimal binary structure, that is, a binary tree with the minimal number of leaves. They call such an edge selection the optimal edge selection. They also show that the number of leaves

of the optimal binary tree is equal to the domination, $D_K(G)$, of G . A K -*tree* is a tree of G covering all K -vertices and having its pendant vertices in K . An *irrelevant edge* is one that lies on no K -tree. An edge selection is optimal if and only if every reduced graph generated has no irrelevant edge. Hence, a fast edge selection strategy that avoids creating subgraphs with irrelevant edges is desired.

A graph G , with respect to some set K , is termed a K -*graph* if every edge of G is relevant, i.e., if every edge of G is in some K -tree of G . Satyanarayana and Chang prove that for a K -terminal irreducible graph G with domination $D_K(G) > 1$, there exists an edge such that G_e and G_{-e} are both K -graphs. They further show, that an edge satisfying the property mentioned above, can be found in $O(|E| + |V|)$ operations using techniques based on depth-first-search [11,12].

In the version of the factoring algorithm implemented in *PolyChain* the optimal edge selection strategy is used. At each iteration an edge whose removal does not disconnect the graph is chosen. Then, each of the subgraphs generated by pivoting on the selected edge is checked for irrelevant edges. Notice that a graph is a K -graph if and only if each one of its pendant nonseparable components has at least one distinguished node. Therefore, the algorithm checks if the subgraphs are nonseparable. In the case a graph is separable, the algorithm checks if all of its pendant nonseparable components have at least one distinguished node in it. If a pendant nonseparable component not having any distinguished node exists in either one of the subgraphs generated by the edge selected, the current edge is discarded and another edge is selected to replace it. Then, the checking procedure starts all over again considering, now, the new edge selected. Since a graph having only one distinguished node is not a K -graph the algorithm avoids creating such graphs. This edge selection procedure is $O(|E|^2)$.

5. System Manual

In this section the code is briefly described.

5.1. Programming

All subroutines in this version on *PolyChain* are written in Fortran 77. Only I/O related code is system dependent. The input network for the factoring algorithm is the output of the original version of *PolyChain* when its input network is not totally reduced.

5.2. Data Structures

PolyChain uses an efficient network representation using linked list data structures, [6,7,8]. Each vertex has a list of adjacent vertices, which not only indicates which vertices are adjacent to it, but also provides information whether the vertex belongs to set K. For every element of the list, there is a pointer giving the address of the information about the edge. Figure 3 illustrates this multilist structure for the network given in figure 2.

The routines incorporated to *PolyChain* use a few other data structures in addition to the ones used by *PolyChain*. For nonseparability testing a stack data structure is used. For the factoring algorithm another stack is used to provide information about the computational binary tree.

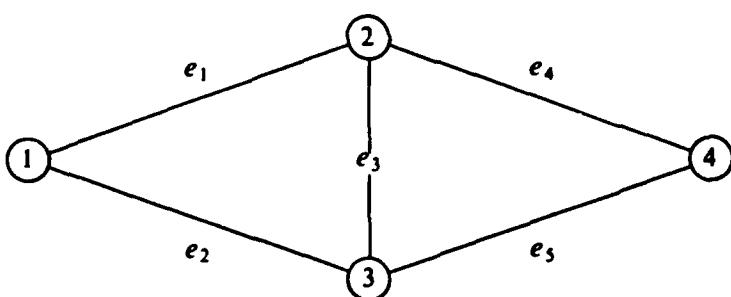


Figure 2

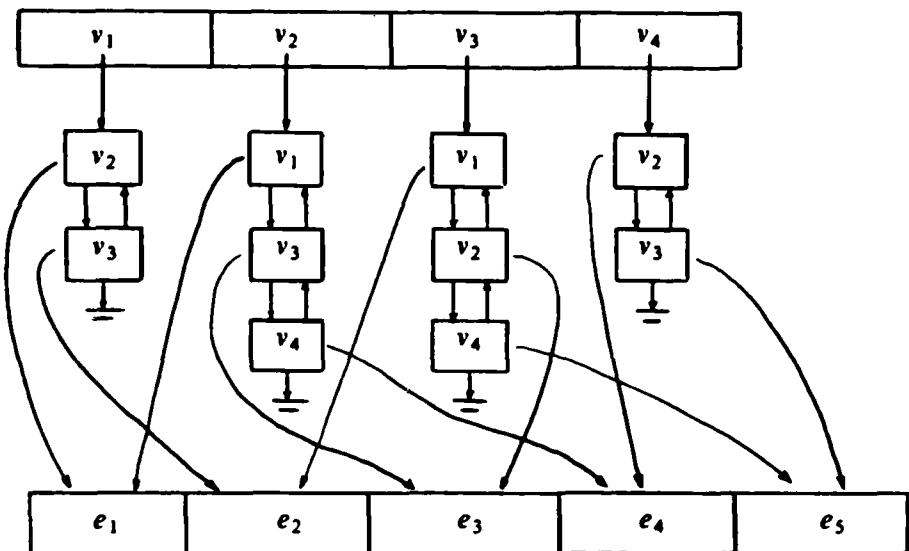


Figure 3

5.3. Data Structure Implementation

Next, we describe the FORTRAN arrays used to implement the data structure of the two routines.

5.3.1. Nonseparability Test

As already mentioned a stack is used for producing the vertices of the component. The vertices are stored in the stack in the order that they are discovered. When a separating vertex u is discovered, we read off all the vertices from the top of the stack down to a node specified by the algorithm. All these edges plus the separating vertex u constitute the component.

5.3.2. Factoring Algorithm

Five arrays are used to implement the stack that stores information about the computational binary tree. $\text{EDGEV1}(*)$ and $\text{EDGEV2}(*)$ contain the stack of vertices corresponding to the selected edge. $\text{DIRECT}(*)$ contains information about the branching. If $\text{DIRECT}(*)$ is 1, the selected edge is working. If it is -1, the selected edge is not working. $\text{EPROB}(*)$ contains the reliability of the selected edge, and $\text{RELB}(*)$ contains the value of M after all possible simple

reductions are performed. If no degree-2 reduction is performed, the value of M is 1. If a degree-2 reduction is performed, the value of M will be updated. TOP points to the top of stacks EDGEV1(*), EDGEV2(*), DIRECT(*), EPROB(*), and RELB(*).

The implementation of the factoring algorithm was carried out in a way to minimize core usage. As already mentioned, a preorder binary tree traversal algorithm was implemented. Hence, after an edge is selected we always consider first the case in which the selected edge is working. When the subgraph can be reduced by simple reductions, the algorithm finds its reliability and goes back to its parent node to continue branching. After leaving a node, which is actually a subgraph, that was already branched in both directions, the algorithm never comes back to it. Hence, this subgraph and all subgraphs beneath it do not have to be saved and can therefore be deleted. Since the factoring algorithm was not implemented in recursive form, we have to keep the information necessary for the recovery of the subgraph of the computational binary tree.

To better understand the method, suppose the computational binary tree is of the form given in figure 4.

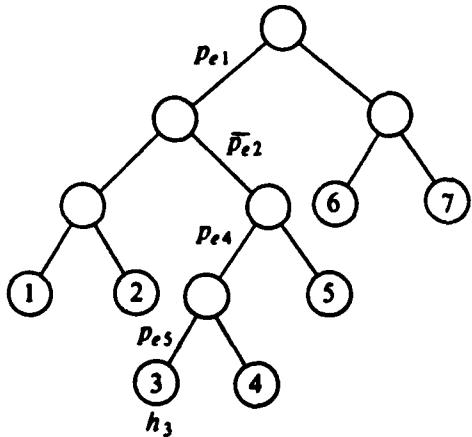
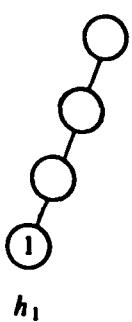
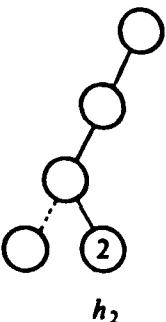


Figure 4

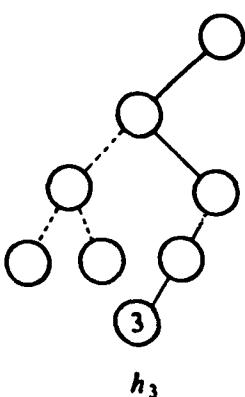
The numbered nodes correspond to series-parallel reducible subgraphs. The implemented factoring algorithm finds the reliability of each branch and then the reliability of the original graph as shown in figures 4a, 4b, 4c, 4d, 4e, 4f, and 4g. For example, if h_i is the reliability of the branch leading to leaf i , the overall reliability of the original graph G_K is $R_K(G) = M \prod_i h_i$, where $M = \prod_j \Omega_j$ obtained from the *polygon-to-chain* reductions. The reliability of a leaf, h_i , is the product of the reliabilities of the edges selected leading to that leaf. For example, $h_3 = p_{e1}\bar{p}_{e2}p_{e4}p_{e5}$.



4.a

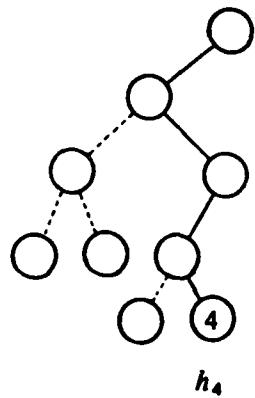


4.b

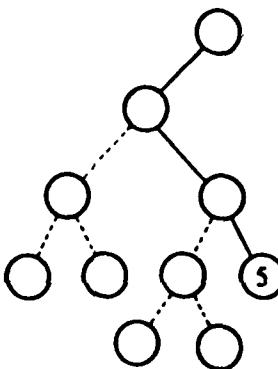


h₃

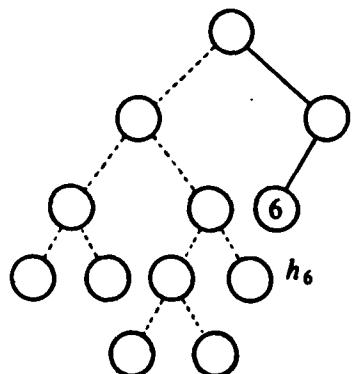
4.c



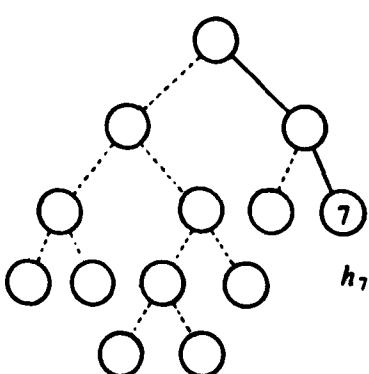
4.d



4.e



4.f



4.g

5.4. Data Dictionary

In this section, the variables used in the new subroutines are listed, with a brief description of each one. The variables marked with an asterisk are new variables, not present in the earlier version of *PolyChain*. A data dictionary containing other variables used in other *PolyChain* subroutines can be found in [1].

ADJVRT(*)	vertex adjacent to vertex whose list it is on
*APTR	auxiliary pointer
*ATOPFB	auxiliary variable
*AUX	auxiliary variable
*AUX2	auxiliary variable
*AUX3	auxiliary variable
*AUXL	auxiliary variable
AVSADJ	pointer to beginning of list of available space
BRIDGE()	array of edges whose removal disconnect the graph
CARDE	cardinality of set E
CARDV	cardinality of set V
*COUNTE	counter of the number of iterations
DATE	date
DEG(*)	degree of vertex
*DIR	auxiliary variable
DIRECT()	direction of the branch taken
*DISTGN	current number of distinguished nodes
*DOMINT	domination of the graph
*EDGE	edge formed by the given pair of vertices
EDGMRK()	array containing information about marked edges
*EDGEPV	edge that is a candidate to be a forbidden edge

EDGEV1()	one of the vertices of selected edge
EDGEV2()	one of the vertices of selected edge
EDGPRB(*)	edge reliability
EPROB()	array of probabilities of selected edges
FATHER()	preceding node in the search
*FNONSP	indicator of whether or not the output is to be printed
*FIRST	starting node in the search
*FIRSTV	vertex
FORBED()	edges that are forbidden to be selected to be pivot
*FOUND	indicator of whether a new edge exists to continue search
*FOUND2	indicator of whether a candidate degree-2 edge pair was found
*FOUNDP	indicator of whether parallel edges were found
*FOUNDS	indicator of whether series edges were found
*HEAD	auxiliary pointer
HOUR	hour
IN	value of FORTRAN input file
IOUT	value of FORTRAN output file
*IPTR	pointer
*K(v)	number of vertex v
*KGRAPH	indicator of whether or not a graph is a K-graph
*L(v)	lowpoint of v
*LIMITI	lower limit
*LIMITS	upper limit
LINECT	line counter
LNKDWN(*)	pointer to next element on list
LNKEDG(*)	pointer to corresponding edge
LNKUP(*)	pointer to element above in list

M	product of all Ω , see [3]
MAXLST	maximum number of elements in adjacent vertices list
MCARDE	cardinality of set E at start of procedure
MCARDV	cardinality of set V at start of procedure
ND2R	counter of degree-2 reductions
*NUMCMP	number of nonseparable components
*NUMELM	number of elements
*NPIVOT	number of pivots performed
*NPR	counter of parallel reductions
NSR	counter of series reductions
*OUTPUT	network reliability after factoring algorithm
*POINT	pointer
*PTR	pointer
PTRADJ(*)	pointer to beginning of list of adjacent vertices
PTRCMP()	pointer to beginning of list of vertices in a component
QA	failure probability of edge a
QB	failure probability of edge b
*REL	total reliability
RELB()	value of M after each simple reduction
*SECODV	vertex
SEPVTX()	array of separable vertices
*SREL	subgraph reliability
STACK()	stack of vertices scanned
TADJVT()	copy of current adjvt(*)
*TAVSAD	copy of current avsadj
TBRIDG()	copy of current bridge(*)
*TCARDE	copy of current carde

*TCARDK	copy of current cardk
*TCARDV	copy of current cardv
TCPU	total cpu time
TDEG()	copy of current deg(*)
TEDGPB()	copy of current edgprb(*)
TEST	key for debugging feature
TLNKDW()	copy of current lnkdwn(*)
TLNKED()	copy of current lnkedg(*)
TLNKUP()	copy of current lnkup(*)
*TM	copy of current m
*TMPCPU	solution time
*TOP	top of chain stack
*TOPB	pointer to the top of the list of bridges
*TOPCMP	pointer to beginning of the component
*TOPFB	pointer to the top of the list of forbidden edges
*TOPS	top of vertex stack
*TOPVTX	pointer to the top of the list of separable vertices
*TTOPB	copy of current topb
*U	vertex
*V	vertex
*V1	vertex
*V2	vertex
VCMP()	vertex
VCPU	virtual cpu time
*VERTEX	vertex
*VERTEX1	vertex
*VERTEX2	vertex

VRTX	vertex
XADJVT()	adjvrt(*) at start of factoring routine
*XAVSAD	avadj at start of factoring routine
*XCARDE	carde at start of factoring routine
*XCARDV	cardv at start of factoring routine
XDEG()	deg(*) at start of factoring routine
XEDGPB()	edgprb(*) at start of factoring routine
XLNKDW()	lnkdwn(*) at start of factoring routine
XLNKED()	lnkedg(*) at start of factoring routine
XLNKUP()	lnkup(*) at start of factoring routine
XPTADJ()	ptradj(*) at start of factoring routine
YEAR	year

5.5. COMMON Blocks

All the COMMON blocks used in the new routines are listed below. The COMMON blocks introduced in this new version of *PolyChain* are marked with asterisk. For a list of all other COMMON blocks in the code see [1].

COMMON/BLK01/ DEG(MAXVRT)

COMMON/BLK02/ PTRADJ(MAXVRT),ADJVRT(2*MAXEDG),AVSADJ

COMMON/BLK21/ LNKDWN(2*MAXEDG),LNKUP(2*MAXEDG),LNKEDG(2*MAXEDG)

COMMON/BLK03/ EDGPRB(MAXEDG),EDGNUM(MAXEDG)

COMMON/BLK05/ MAXEDG,MAXVRT,MAXLST,MXSTKT,MAXCHN

COMMON/BLK06/ CARDE,CARDV,CARDK

COMMON/BLK07/ M

COMMON/BLK08/ IN,IOUT

COMMON/BLK31/ MCARDE,MCARDV,MCARDK

COMMON/BLK32/ DATE,YEAR,HOUR

- *COMMON/BLK40/ K(MAXEDG),L(MAXEDG),STACK(MAXEDG),EDGMRK(MAXEDG),TOPS
- *COMMON/BLK41/ PTRCMP(MAXVRT),TOPCMP,NUMCMP,VCMP(MAXEDG)
- *COMMON/BLK50/ EDGEV1(MAXEDG),EDGEV2(MAXEDG),DIRECT(MAXEDG)
- *COMMON/BLK51/ XPTADJ(MAXVRT),XADJVT(2*MAXEDG),XEDGPB(MAXEDG)
- *COMMON/BLK52/ XLNKDW(2*MAXEDG),XLNKUP(2*MAXEDG),XLNKED(2*MAXEDG)
- *COMMON/BLK53/ FOUND2
- *COMMON/BLK54/ XDEG(MAXVRT),XCARDE,XCARDV,XAVSAD
- *COMMON/BLK55/ EPROB(MAXEDG),RELB(MAXEDG),TOP,DISTGN
- *COMMON/BLK57/ TPTADJ(MAXVRT),TADJVT(2*MAXEDG),TEDGPB(MAXEDG),TM,TTOPB
- *COMMON/BLK58/ TLNKDW(2*MAXEDG),TLNKUP(2*MAXEDG),TLNKED(2*MAXEDG)
- *COMMON/BLK59/ TDEG(MAXVRT),TCARDE,TCARDV,TCARDK,TAVSAD,TBRIDG(MAXEDG)
- *COMMON/BLK60/ SEPVTX(MCARDV),TOPVTX
- *COMMON/BLK61/ FORBEG(MAXEDG),BRIDGE(MAXEDG),TOPB,TOPFB
- *COMMON/BLK84/ VCPU,TCPU
- *COMMON/BLK98/ DOMINT,NPIVOT
- *COMMON/BLK99/ COUNT

5.6. Description of Subroutines

Next, the subroutines are presented and briefly described. Subroutines DELETE(V,PTR), SERIER(V), and DEG2R(V) are from the original version of *PolyChain*.

5.6.1. SUBROUTINE NONSEP(FNONSP)

Description This subroutine finds the nonseparable components when the graph is separable, and the edges which removal disconnects the graph.

Input The multilist structure and the logical variable FNONSP.

Output A list containing the pointer to the beginning of the list of vertices of each

component, the list of vertices of each component, and the list of bridges.

5.6.2. SUBROUTINE XPUSH(VERTEX)

Description This subroutine puts element VERTEX on the top of stack.
Input VERTEX and the stack.
Output The updated stack.

5.6.3. SUBROUTINE OUTSEP

Description Prints the output listing when the network is separable.
Input The list of vertices of each nonseparable component.
Output The vertices of each nonseparable component.

5.6.4. SUBROUTINE FACTOR

Description This subroutine controls the basic steps of the factoring algorithm.
Input The multilist structure of the reduced network obtained after polygon-to-chain reductions were performed.
Output The K-terminal network reliability.

5.6.5. SUBROUTINE REDUCE

Description This subroutine performs series, parallel, and degree-2 reductions.
Input The multilist structure.
Output The updated multilist structure after all possible simple reductions were performed.

5.6.6. SUBROUTINE SERIER(V)

Description This subroutine performs a series reduction on vertex V not in set K.

Input Vertex V and the multilist structure.

Output The updated multilist structure, with V and both of its edges deleted, and with a new edge inserted. This new edge has its reliability computed. New cardinalities of V and E.

5.6.7. SUBROUTINE DEG2R(V)

Description This subroutine performs a degree 2 reduction on vertex V in set K.

Input Vertex V and the multilist structure.

Output The updated multilist structure, with V deleted, along with both of its edges, and with a new edge inserted. This new edge has its reliability computed. New cardinalities of V and E. The updated value of M.

5.6.8. SUBROUTINE COPY

Description This subroutine copies the current graph for later use.

Input The multilist structure, and the list of edges that are bridges for the current graph.

Output The multilist structure, and the list of edges that are bridges for the current graph.

5.6.9. SUBROUTINE SELECT(V1,V2)

Description This subroutine selects an edge to pivot.

Input The multilist structure, and the edges that are forbidden to be chosen.

Output The nodes that form the edge selected.

5.6.10. SUBROUTINE CHKKGR(KGRAPH)

Description This subroutine checks if the graph is a K-graph.

Input The multilist structure, and the list of vertices of each nonseparable component.

Output A logical variable indicating whether the graph is a K-graph or not.

5.6.11. SUBROUTINE GRAPHR(TOP)

Description This subroutine reconstructs a subgraph of the computational binary tree that is pointed to by TOP.

Input Pointer TOP and the multilist structure of the original graph.

Output The multilist structure of the reconstructed subgraph.

5.6.12. SUBROUTINE REMOVE(V1,V2)

Description This subroutine removes the edge incident to vertices V1 and V2 from the subgraph.

Input Vertices V1 and V2. The multilist structure.

Output The updated multilist structure, with the desired edge removed.

5.6.13. SUBROUTINE COLAPS(V1,V2,)

Description This subroutine changes the subgraph by considering the probability of the edge incident to vertices V1 and V2 as being equal to 1.

Input Vertices V1 and V2. The multilist structure.

Output The updated multilist

5.6.14. SUBROUTINE DELETE(V,PTR)

Description This subroutine deletes the element pointed to by PTR from vertex V's adjacent vertices list. Three cases are considered. The first, when the element is first in the list. The second, when it is last in the list. The last, when the element is in the middle of the list. In each case, the element is deleted by a different set of commands.

Input The multilist structure. Vertex V. Pointer PTR.

Output The updated multilist structure without the specified element.

5.6.15. SUBROUTINE FNDREL(REL)

Description This subroutine computes the reliability of a reduced subgraph.

Input The stack defined by EDGEV1(*), EDGEV2, and DIRECT(*), and the current reliability REL.

Output Updated reliability.

5.6.16. SUBROUTINE FNDEDG(V1,V2,EDGE)

Description This subroutine finds the edge incident to vertices V1 and V2.

Input Vertices V1 and V2. The multilist structure.

Output The edge specified.

5.6.17. SUBROUTINE OUTFAC(OUTPUT)

Description This routine prints out the solution after the factoring algorithm was performed.

Input The current value of the reliability and the number of edges selected for pivoting.

Output The network's reliability and the number of edges selected.

6. User Manual

The user manual of this new version of *PolyChain* is similar to the manual of the original version [1]. In this section we first present a guide for using *PolyChain* showing the differences when using the VAX/UNIX system and the IBM/CMS system. The input file and output are then described, and a test problem is presented to illustrate outputs for both separable and nonseparable cases.

6.1. Executing Polychain

Polychain can be used in either the VAX/UNIX system or IBM/CMS system. As already mentioned, only I/O related code is system dependent. Therefore, to run the code, first the routine that gets the time, date, and day of the week from the system must be specified. Then, the dimension parameters and the COMMON blocks must be adjusted. Finally, an input data file must be prepared. These three topics are presented below.

6.1.1. System Routines

The first step in running *Polychain* is adjusting the code to run in the desired system, either UNIX or CMS. To do this, the suitable system routine that gets the time, date, and day of the week must be specified. The code considers both possibilities, so that is just a question of removing or adding comments to the lines of the code where the system routines appear, depending on which one you need. The system routines are described below.

For IBM/CMS use:

MAIN ROUTINE:

```
CALL DATETM(DATTIM,23,VCPU,CTIME,TCPU)
DATE = DATTIM(1:16)
HOUR = DATTIM(19:23)
BEGINT = VCPU
```

SUBROUTINE OUTFAC, OUTGRF AND OUTREL:

```
CALL DATETM(DATTIM,23,VCPU,CTIME,TCPU)
TMPCPU = VCPU - TMPCPU
WRITE(IOUT,300) TMPCPU
```

For VAX/UNIX use:

MAIN ROUTINE:

```
CALL FDATE(ERA)
DATE = ERA(1:10)
HOUR = ERA(12:20)
YEAR = ERA(21:30)
CALL DTIME(TIME)
```

SUBROUTINE OUTFAC, OUTGRF AND OUTREL:

```
CALL DTIME(TIME)
WRITE(IOUT,300) TIME(1)
```

6.1.2. Dimension Parameters

The second step in running Polychain is adjusting the dimension parameters MAXVRT and MAXEDG in SUBROUTINE INILST. MAXVRT is the maximum number of vertices and MAXEDG is the maximum number of edges of the graph. The adjustment of these variables is needed only if the network's dimensions exceed what has been already specified.

After adjusting the dimension parameters, all COMMON blocks containing arrays must be changed accordingly. Section 4.5 shows how the arrays must be changed.

6.1.3. Input Files

Inputting data in *PolyChain* is very simple since data is not restricted to specific columns of the input line. No flag is needed to indicate end-of-file. The first line of the input file contains the system output options. One value must be entered in this line - ECHOIN, where,

$$ECHOIN = \begin{cases} 1 & \text{if a report of the input network is desired} \\ 0 & \text{otherwise} \end{cases}$$

Next, the edges are specified, one in each line. To specify an edge, enter both vertices of the edge followed by the edge's reliability. The numbering of the vertices should be sequential

from 1 to the number of vertices of the network. If a vertex is a K-vertex, it should be preceded by a minus sign. An example illustrating an input file is given below.

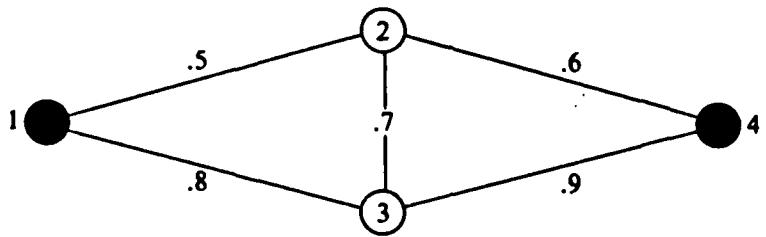


Figure 5

The input file for the network of figure 5, in the case that we want the input network report is given below.

```
1  
-1 2 .5  
-1 3 .8  
2 3 .7  
2 -4 .6  
3 -4 .9
```

6.1.4. Program Outputs

In this section a test problem is used to illustrate the program's output. Consider a series-parallel irreducible network, the ARPA computer network, in figure 6. The reliabilities (actually availabilities) shown in figure 6 are fictitious.

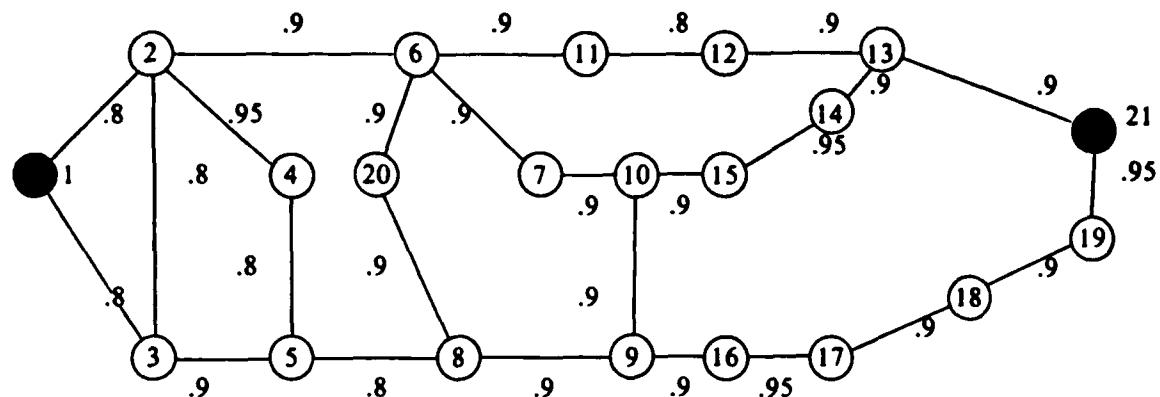


Figure III - ARPA Computer Network

The input file for this network is given next. Output option is set to "1".

1		
-1	2	.8
-1	3	.8
2	3	.8
2	4	.95
2	6	.9
3	5	.9
4	5	.8
5	8	.8
8	20	.9
6	11	.9
6	20	.9
6	7	.9
7	10	.9
8	9	.9
9	10	.9
10	15	.9
11	12	.8
12	13	.9
14	13	.9
13	-21	.9
15	14	.95
9	16	.9
16	17	.95
17	18	.9
18	19	.9
19	-21	.95

PolyChain generates either a two part or a three part report depending on whether the network is series-parallel reducible or not, respectively. The first section of the report describes the input network, edge by edge. The type of each vertex is indicated, K for K-vertex and nK for non K-vertex. The first section also summarizes the input network data and core usage. Network density, presented in the first section, is defined to be the ratio of the number of edges of the input network to the number of edges of its corresponding complete graph. The second section of the report indicated whether the network is series-parallel reducible or irreducible. This section contains a summary of the reductions performed and the CPU time before the beginning of the factoring algorithm. In case the network is series-parallel irreducible, the updated value of $M = \prod_j \Omega_j$ is included in this section and the third part of the report is generated. The third section contains the K-terminal network reliability, the domination of the reduced network, the number of pivots performed, and the CPU time, excluding I/O. The report generated by *PolyChain* for the above file follows.

POLYCHAIN - VERSION 85.1
POLYGON TO CHAIN REDUCTIONS
IN NETWORK RELIABILITY

PAGE 1

DATE : FRI, NOV 29 1985
TIME : 15:0E

INPUT NET&CRK

EDGE		VERTEX		TYPE		VERTEX		TYPE		RELIABILITY
1		1		K		2		NK		.80CCCCOCOE+00
2		1		K		3		NK		.80CCCCOOOE+00
3		2		NK		3		NK		.80CCCCOCOE+00
4		2		NK		4		NK		.95CCCCOCOE+00
5		2		NK		6		NK		.90CCCCOOOE+00
6		3		NK		5		NK		.90COCOCOCOE+00
7		4		NK		5		NK		.80CCCCOCOE+00
8		5		NK		8		NK		.80CCCCOOOE+00
9		8		NK		20		NK		.90COCOCOCOE+00
10		6		NK		11		NK		.90CCCCOCOE+00
11		6		NK		20		NK		.90CCCCOCOE+00
12		6		NK		7		NK		.90CCCCOCOE+00
13		7		NK		10		NK		.90CCCCOCOE+00
14		8		NK		9		NK		.90CCCCOCOE+00
15		9		NK		10		NK		.90CCCCOCOE+00
16		10		NK		15		NK		.90CCCCOCOE+00
17		11		NK		12		NK		.80CCCCOOOE+00
18		12		NK		13		NK		.90CCCCOCOE+00
19		14		NK		13		NK		.90CCCCOCOE+00
20		13		NK		21		K		.90CCCCOOOE+00
21		15		NK		14		NK		.95CCCCOCOE+00

PCLYCHAIN - VERSION 85.1
POLYGON TO CHAIN REDUCTIONS
IN NETWORK RELIABILITY

PAGE 2

DATE : FRI, NOV 29 1985
TIME : 15:08

INPUT NETWORK

EDGE		VERTEX		TYPE		VERTEX		TYPE		RELIABILITY
22		9		NK		16		NK		1.90CCCCOCOE+00
23		16		NK		17		NK		1.95CCCCOCOE+00
24		17		NK		18		NK		1.90CCCCOCOE+00
25		18		NK		19		NK		1.90CCCCOCOE+00
26		19		NK		21		K		1.95CCCCOCOE+00

SUMMARY OF INPUT NETWORK DATA

NUMBER OF VERTICES..... 21
NUMBER OF EDGES..... 26
NUMBER OF K-VERTICES..... 2
NETWORK DENSITY..... 0.124

SUMMARY OF CORE USAGE

VARIABLE NAME	CURRENT VALUE	USAGE	%
MAXEDG	5000	26	0.5
MAXVRT	2000	21	1.0

PCLYCHAIN - VERSION 85.1
PCLYGON TO CHAIN REDUCTIONS
IN NETWORK RELIABILITY

PAGE 3

DATE : FRI, NOV 29 1985
TIME : 15:08

NETWORK SERIES-PARALLEL IRREDUCIBLE
REDUCED NETWORK

EDGE		VERTEX		TYPE		VERTEX		TYPE		RELIABILITY
14		1		K		9		NK		.86427719E+00
5		1		K		6		NK		.98323840E+00
13		6		NK		10		NK		.81000000E+00
18		6		NK		13		NK		.64000000E+00
26		9		NK		21		K		.65792250E+00
15		9		NK		10		NK		.90000000E+00
21		10		NK		13		NK		.76950000E+00
20		13		NK		21		K		.90000000E+00

PCLYCHAIN - VERSION 85.1
PCLYGEN TO CHAIN REDUCTIONS
IN NETWORK RELIABILITY

PAGE 4

DATE : FRI, NOV 29 1985
TIME : 15:08

UPDATED VALUE OF M = 0.93470698E+00

REDUCTIONS PERFORMED

SERIES.....	15
DEGREE 2.....	0
TYPE 1.....	3
TYPE 2.....	0
TYPE 3.....	0
TYPE 4.....	0
TYPE 5.....	0
TYPE 6.....	0
TYPE 7.....	0
TYPE 8.....	0

	ORIGINAL NETWORK	REDUCED NETWORK	% REDUCTION
EDGES.....	26	8	69.2
VERTICES.....	21	6	71.4
K-VERTICES....	2	2	0.0

SOLUTION TIME = 0.00 SECS.

POLYCHAIN - VERSION 85.1
POLYGON TO CHAIN REDUCTIONS
IN NETWORK RELIABILITY

PAGE 5

DATE : FRI, NOV 29 1985
TIME : 15:08

FACTORING ALGORITHM APPLIED

NETWORK RELIABILITY..... 0.86671016E+00

NUMBER OF BINARY TREE LEAVES: 7

DEFINITION: 4

SOLUTION TIME = 0.12 SECS.

7. Test Problems

Next, the results obtained by *PolyChain* applied to several networks are given. Some of the networks are obtained through a random network generator, while other tested networks are from [5]. Problems were run on the IBM 3081, at Berkeley. The code was compiled on the CMS FORTVS compiler using optimization level 3. CPU times were measured through the DATETM system routine. Table I contains a summary of the networks tested and table II a summary of test results. Figure 7 shows an example of a network where no polygon-to-chain reduction is possible for any set K chosen.

Table I - Test Problems

Problem	Vertices	Edges	K-Vertices	Type of Graph
1	21	26	2	ARPANET
2	5	10	2	Five Vertex Complete
3	5	10	4	Five Vertex Complete
4	5	10	5	Five Vertex Complete
5	6	15	2	Six Vertex Complete
6	6	15	6	Six Vertex Complete
7	8	12	2	Eight Vertex Cubic
8	8	12	8	Eight Vertex Cubic
9	10	15	2	Ten Vertex Cubic
10	16	24	2	Sixteen Vertex Cubic
11	16	24	16	Sixteen Vertex Cubic
12	6	12	2	Six Vertex Quartic
13	6	12	4	Six Vertex Quartic
14	6	12	6	Six Vertex Quartic
15	20	59	4	Random
16	10	30	2	Random
17	15	39	2	Random

Table II - Test Results

Problem	% Reduction			Domination	CPU Time
	Edges	Vertices	K-vertices		
1	69.2	71.4	0	4	0.12s
2	0	0	0	6	0.18s
3	0	0	0	6	0.18s
4	0	0	0	6	0.09s
5	0	0	0	24	0.72s
6	0	0	0	24	0.36s
7	0	0	0	16	0.48s
8	0	0	0	11	0.15s
9	0	0	0	40	1.40s
10	0	0	0	448	17.86s
11	0	0	0	247	2.38s
12	0	0	0	11	0.36s
13	0	0	0	20	0.17s
14	0	0	0	11	0.19s
15	50.9	30	25	5063	171.81s
16	43.3	10	0	35	1.10s
17	53.8	46.7	0	52	1.86s

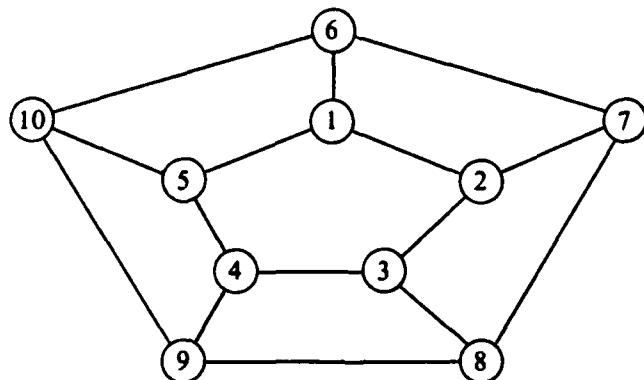


Figure 7 - Ten Vertex Cubic Graph

8. Conclusions and Recommendations

This report discussed the design and implementation of two features that enable *PolyChain* to treat a larger class of problems. The implementation of both features maintain the characteristics of the original version of *PolyChain* facilitating further extensions and enhancements.

Further testing is still needed to ensure the code's correctness.

To insure the evaluation of the K-terminal network reliability in a more efficient form, the program should apply polygon-to-chain-reductions in addition to simple reductions throughout the factoring algorithm.

In the case of separable networks a code using *PolyChain* as a subroutine can be used to compute the reliability of each nonseparable component and then compute the overall reliability of the network.

9. Acknowledgement

This research has been partially supported by Conselho Nacional de Desenvolvimento Científico e Tecnológico - CNPq, Brazil, and the Office of Naval Research, under contract N00014-85-K-0384.

10. References

- [1] Resende, M., "A Computer Program for Reliability Evaluation of Large-Scale Undirected Networks via Polygon-to-Chain Reductions", ORC 83-10, Operations Research Center, University of California, Berkeley, 1983, submitted
- [2] Satyanarayana, A., Wood, R.K., "A Linear Time Algorithm for K-Terminal Reliability in Series-Parallel Networks ", SIAM J. Computing, Nov. 1985.
- [3] Wood, R.K., "Polygon-to-Chain Reductions and Extensions for Reliability Evaluation of Undirected Networks", Ph.D. Thesis, Dept. of Industrial Engineering and Operations Research, University of California, Berkeley, 1982
- [4] Agrawal, A., Barlow, R.E., "A Survey of Network Reliability and Domination Theory", Operations Research, vol 32,no 3,1984,pp 478-492
- [5] Johnson, R., "Some Combinatorial Aspects of Network Reliability", Ph.D. Thesis, University of California, Berkeley, 1982
- [6] Helgason, R.V., Kennington, J.L., *Algorithms for Network Programming*, John Wiley and Sons, 1980
- [7] Thesen, A., *Computer Methods in Operations Research*, Academic Press, 1978
- [8] Berztiss, A.T., *Data Structures: Theory and Practice*, Academic Press, 1975
- [9] Even, S., *Graph Algorithms*, Computer Science Press, 1979
- [10] Satyanarayana, A., Chang, M.K., "Network Reliability and the Factoring Theorem", Networks 13, 107-120, 1983.
- [11] Hopcroft, J.E., Tarjan, R.E., "Dividing a Graph into Triconnected Components", SIAM J. Computing, 2,135-158, 1973
- [12] Tarjan, R.E., "Depth-First Search and Linear Graph Algorithms", SIAM J. Computing, 1,146-160, 1972

END

FILMED

DTIC